

# 国际指数动态

2019 年 1 月 )

**季 201901**

.....					2
1.	G	F	GG	三	.....&
2.	G		G		.....&
3.	G		G	G	.....&
4.	G				.....
.....					3
1.	季				.....
A	变	ETF			..... 4
B		ETF			..... 4
C		ETF			..... 4
D		ETF			..... 5
E	估	ETF			..... 8
F		ETF			..... 8
H		ETF			..... 8
2.	季				.....
A	2018	12	费		..... 9
B	2018	12	费	ETF	..... 11
C	2018	12	费	ETF	..... 12

FTSE Russell 三 法  
三 Hang Seng Indexes 法  
S&P Dow

Jones Indices

施 某 Solactive  
驱  
法

## 1. FTSE Russell 三

2019 1 17 FTSE Russell 三 FTSE  
Chinese (Onshore CNY) Green Bond Index Series 活  
估 三 功 126  
三 75% 2015 括 三 65  
驱 三 FTSE Chinese Green

Bond Index Series Refinitiv  
个 票

## 2. Hang Seng Indexes

2019 1 30 Hang Seng Indexes  
Hang Seng SCHK Mainland China Healthcare Index (HSSCHI) 法  
固 如 50 括

## 3. S&P Dow Jones Indices

2019 1 9 S&P Dow Jones Indices  
 S&P Global SmallCap Select Index Series 驱  
 S&P Global BMI (Broad Market Index)  
 EPS S&P/ASX Small Ordinaries Select  
 S&P/ASX Small Ordinaries  
 计 20%

#### 4. Solactive

2019 1 15 Solactive Solactive  
 Global Gold Giants Index 计  
 20 计 Harvest Portfolios  
 Group Inc Harvest Global Gold Giants Index ETF (HGGG)  
 2019 1 23 Solactive Taiwan  
 Sustainability Index (TWNSI) 拟  
 Solactive corporate social  
 responsibility, CSR 机 300 对  
 度 对 都 存

2019 1 绩 ETF 功 36 29  
 7 括 ETF 3 对  
 ETF ETF Direxion ProShares 功 6 ETF  
 Innovator 3 ETF 括 ETF



GIGE 度市 gig  
 个 拟 市  
 个 app 票  
 票 30%-60 个  
 票 20 -40 任  
 票 app 5 -20 个  
 个 5%-15  
 个 市 0%-10

**D ETF**

- **ETF: Syntax ETF Trust** S&P 500 Index  
 ETF Syntax Stratified LargeCap ETF SSPY  
 0.30% ETF S&P 500 Index  
 功 度  
 市当 当 8  
 任 失 个 个  
 导 时 票 都
- **ETF: Tidal Growth Consultants** 3 ETF 变  
 SoFi 500 ETF (SFY), SoFi Next 500 ETF (SFYX) SoFi 50 ETF  
 (SFYF) SFY SFYX 变 Solactive  
 US Large & Mid Cap Index 求 500  
 4  
 趋 12 趋 12 EPS 括 12  
 EPS 趋 12 SFYF Solactive US  
 Large & Mid Cap Index 都 都  
 括 12 EPS 求  
 50 计 导 时
- **法 ETF: Direxion** 法 ETF 变 Direxion  
 Daily Communication Services Index Bull 3X Shares (TAWK) Direxion

Daily Communication Services Index Bear 3X Shares (MUTE) 变  
1.10% 1.07% ETF 变 2018 6

Communication Services Select Sector SPDR Fund (XLC) 3 法  
GICS 法

Facebook Netflix Alphabet 导

- **ETF: Innovator** 3 ETF 变 Innovator  
S&P 500 Power Buffer ETF - January (PJAN), Innovator S&P 500 Buffer ETF  
- January (BJAN) Innovator S&P 500 Ultra Buffer ETF - January (UJAN)  
0.79% Cboe ETF 度 S&P 500 Index  
PJAN 1 1 度 S&P 500 15 声  
趋 13.11 BJAN  
S&P 500 9 声 21.51 UJAN 5 -  
35% 声 11.21 ETF 2019 1 1  
2019 12 31 当

- **法 ETF: ProShares** 4 法 ETF 变  
ProShares UltraShort Communication Services Select Sector  
(YCOM), ProShares UltraPro Short Communication Services Select Sector  
(SCOM), ProShares Ultra Communication Services Select Sector (XCOM)  
ProShares UltraPro Communication Services Select Sector (UCOM)  
0.95% 控 Ultra ETF 200% -  
200% 度 控 UltraPro ETF 300%  
-300% 度 GICS 必

- **ETF: First Trust** ETF First Trust  
Buffer April ETF First Trust Ultra Buffer April ETF  
First Trust Buffer April ETF S&P 500 Price Index

10% 声 First Trust Ultra Buffer April ETF S&P 500  
 Price Index 5% 当 35% 声 ETF S&P 500 Price  
 Index FLEX 施 某 某 2019  
 4 1 当 2020 3 31 2020 4 1 其  
 ETF

● 对/可 ETF: Direxion 10 对/可 ETF

RWVG	Direxion Russell 1000 Value Over Growth ETF	Russell 1000 Value/Growth 150/50 Net Spread Index	0.46%
RWGV	Direxion Russell 1000 Growth Over Value ETF	Russell 1000 Growth/Value 150/50 Net Spread Index	0.46%
RWLS	Direxion Russell Large Over Small Cap ETF	Russell 1000/Russell 2000 150/50 Net Spread Index	0.46%
RWSL	Direxion Russell Small Over Large Cap ETF	Russell 2000/Russell 1000 150/50 Net Spread Index	0.47%
RWCD	Direxion MSCI Cyclical Over Defensives ETF	MSCI USA Cyclical Sectors USA Defensive Sectors 150/50 Return Spread Index	0.45%
RWDC	Direxion MSCI Defensives Over Cyclical ETF	MSCI USA Defensive Sectors USA Cyclical Sectors 150/50 Return Spread Index	0.45%
RWED	Direxion MSCI Emerging Over Developed Markets ETF	MSCI Emerging Markets IMI EAFE IMI 150/50 Return Spread Index	0.58%
RWDE	Direxion MSCI Developed Over Emerging Markets ETF	MSCI EAFE IMI Emerging Markets IMI 150/50 Return Spread Index	0.52%
RWUI	Direxion FTSE Russell US Over International ETF	Russell 1000/FTSE All-World ex US 150/50 Net Spread Index	0.46%
RWIU	Direxion FTSE Russell International Over US ETF	FTSE All-World ex US/Russell 1000 150/50 Net Spread Index	0.55%

ETF 度 150 产 度法  
 50 产 RWVG 度 150% 产  
 度 50% 产 ETF 度



**E 估 ETF**

- **某当 ETF:** iShares 某当 ETF 变  
iSharesiBonds Dec 2026 Term Muni Bond ETF,iSharesiBonds Dec 2027 Term  
Muni Bond ETF iSharesiBonds Dec 2028 Term Muni Bond ETF  
某 iShares 7 iBonds  
ETF 某当 2019 12 2025 12 ETF  
费  
12 2 当 ETF 当 5  
当

**F ETF**

**G ETN ETC**

**H ETF**

- **ETF-of-ETFs:** First Trust ETF-of-ETFs First  
Trust Low Duration Strategic Focus ETF (LDSF) 0.86% Nasdaq  
LDSF 3 ETF  
对 ETF First Trust 度 First Trust Low Duration  
Opportunities ETF (LMBS) First Trust Senior Loan Fund (FTSL)  
LDSF  
估 单  
● **ETF:** First Trust 估 ETF  
First Trust Long Duration Opportunities ETF (LGOV) 0.65%  
ETF 某 票 8 ETF  
活  
ETF 括全



Bourse de Montreal	18896	NA	1141626	NA	198698	1503.8	7710307	540649
CBOE Futures Exchange	NA	NA	6212215	NA	NA	NA	75609251	NA
Chicago Board Options Exchange	51893495	NA	NA	NA	559820031	NA	NA	NA
CME Group	19480642	3124330	83069146	10300000	207538061	35045600	696741217	92325600
ICE Futures US	NA	NA	NA	369630	300	0	22716654	2707040
International Securities Exchange	83228	NA	NA	NA	1128042	NA	NA	NA
MexDer	458	9.45574	134163	2826.3	10789	263.65	935544	22388.2
Nasdaq - US	174039	NA	NA	NA	3514163	NA	NA	NA
<b>Asia - Pacific</b>								
Australian Securities Exchange	1010066	40301.7	2033993	192110	12850211	572884	15672245	1686110
BSE India Limited	NA	NA	NA	NA	NA	NA	393	5.09866
Bursa Malaysia Derivatives	646	0.0628976	191901	3815.71	10486	25.9142	4798485	53356
China Financial Futures Exchange	NA	NA	2346100	296096	NA	NA	16344327	2362990
Hong Kong Exchanges and Clearing	2891287	267669	9176227	927634	40026686	4203650	125840585	14231000
Japan Exchange Group	3312069	NA	33536897	1615370	36283128	NA	340058856	15048600
Korea Exchange	48728907	2859750	9128586	386978	676874836	45056300	99046237	4806550
National Stock Exchange of India	286398558	2408280	6343194	62240.4	2214848247	27736100	69003655	850253
Singapore Exchange	761359	NA	14364721	NA	11537530	NA	170522336	NA
TAIFEX	14819457	236566	7290153	287517	194808912	3433730	87615517	4047490
Thailand Futures Exchange	125939	NA	3470068	NA	1362520	NA	42544040	NA
<b>Europe - Africa - Middle East</b>								
Athens Derivatives Exchange	3390	12.9678	34211	130.171	81325	386.459	728272	3031.88
BME Spanish Exchanges	649434	6828.43	602400	48776.5	4183154	46854	7906180	735929
Borsa Istanbul	14301	31.8633	4220884	9316.16	172667	468.323	55730451	152206

Budapest Stock Exchange	0	0	41054	58.0273	0	0	423819	585.122
Dubai Gold & Commodities Exchange	NA	NA	NA	NA	NA	NA	75226	714.744
EUREX	35270376	1263630	59415555	2486230	419177371	16764200	512438026	26150400
Euronext	1743626	98996.2	3680097	240602	19046931	2818250	37646879	6047880
ICE Futures Europe	785641	NA	2654263	NA	12911705	3122.06	102675550	516221
Johannesburg Stock Exchange	229659	75.9218	2377134	45076.1	4760767	2342.18	18133205	437499
Moscow Exchange	1617142	3464.12	12000604	24554.5	31123228	71956.5	138999745	306361
Nasdaq Nordic Exchanges	498860	8035.97	3482169	55800.2	6745132	120551	42318183	735734
Oslo Bors	110826	994.633	281912	2497.23	866734	46758.9	2525786	20203.8
Tel-Aviv Stock Exchange	3275698	133521	NA	NA	33097322	255471	NA	NA
Warsaw Stock Exchange	19278	118.294	472090	5780.61	292949	1873.78	4529902	57251.4

## B 2018 12 费 ETF

Exchange	DECEMBER		
	Number of ETFs	Total Turnover	Number of Trades
<b>Americas</b>			
BATS Global Markets	290	641.62	NA
BM&FBOVESPA S.A.	16	2023.875	399
Bolsa de Comercio de Santiago	265	12.125	0.11
Bolsa de Valores de Colombia	3	34.007	0.17
Bolsa de Valores de Lima	74	18.545	0.15
Bolsa Mexicana de Valores	22	1010.78	55.8
Nasdaq - US	355	1360550.11	54682.36
NYSE	1561	678262.39	33176.07
TMX Group	739	9162.362	1078.4
<b>Asia - Pacific</b>			
Australian Securities Exchange	152	1195.499	NA
BSE India Limited	42	152.396	77.84
Bursa Malaysia	10	0.283	0.14
Hong Kong Exchanges and Clearing	137	7060.844	214.96
Indonesia Stock Exchange	24	0.19	0.61

Japan Exchange Group Inc.	246	50041.238	NA
Korea Exchange	413	30808.678	6961.47
National Stock Exchange of India Limited	68	773.675	648.37
NZX Limited	23	35.502	1.44
Philippine Stock Exchange	1	0.265	0.85
Shanghai Stock Exchange	110	24579.322	2996
Shenzhen Stock Exchange	54	50408.115	2524.65
Singapore Exchange	51	166.373	NA
Taiwan Stock Exchange	110	5427.8	1442.48
The Stock Exchange of Thailand	17	15.236	13.18
<b>Europe - Africa - Middle East</b>			
Athens Stock Exchange (ATHEX)	1	NA	NA
BME Spanish Exchanges	6	NA	NA
Borsa Istanbul	9	29.378	15.18
Botswana Stock Exchange	3	NA	0
Bucharest Stock Exchange	1	0.18	0.37
Budapest Stock Exchange	1	NA	NA
Deutsche Boerse AG	1344	NA	NA
Euronext	821	NA	NA
Irish Stock Exchange	329	NA	NA
Johannesburg Stock Exchange	74	185.016	14.5
LSE Group	2953	24126.13	733
Luxembourg Stock Exchange	98	NA	NA
Moscow Exchange	6	47.612	76.81
Namibian Stock Exchange	4	0	0
Nasdaq Nordic Exchanges	39	NA	NA
Nigerian Stock Exchange	9	0.031	0.04
Oslo Bors	4	NA	NA
Saudi Stock Exchange (Tadawul)	3	45.607	0.29
SIX Swiss Exchange	1340	NA	NA
Stock Exchange of Mauritius	6	0.012	0.02
Tehran Stock Exchange	11	133.766	28
Warsaw Stock Exchange	3	NA	NA
Wiener Borse	97	NA	NA

## C      2018 12 费      ETF

Derivative Exchange	DECEMBER				Year-to-Date Total			
	ETF Options		ETF Futures		ETF Options		ETF Futures	
	Number of Contracts	Notional Turnover	Number of Contracts	Notional Turnover	Number of Contracts	Notional Turnover	Number of Contracts	Notional Turnover

	Traded		Traded		Traded		Traded	
<b>Americas</b>								
BATS Global Markets - US	19552591	NA	NA	NA	226486268	NA	NA	NA
BM&FBOVESPA	2378473	509279	0	0	19636550	4157620	0	0
Bourse de Montreal	847967	NA	0	NA	14482523	11360.2	10300	NA
Chicago Board Options Exchange	41917611	NA	NA	NA	408258324	NA	NA	NA
International Securities Exchange	26770257	NA	NA	NA	285368872	NA	NA	NA
MexDer	0	0	0	0	4	0.000503	0	0
Miami International Securities Exchange	6496376	NA	NA	NA	78181231	NA	NA	NA
Nasdaq - US	46619267	NA	NA	NA	464343181	NA	NA	NA
NYSE	40554153	10244.6	NA	NA	361804393	67143.6	NA	NA
<b>Asia - Pacific</b>								
Hong Kong Exchanges and Clearing	125975	980.552	1060	8.55541	1595449	15543.6	10789	98.8781
Japan Exchange Group	30640	NA	NA	NA	318265	NA	NA	NA
TAIFEX	13126	100.507	107007	1320.82	153669	1451.6	1520673	17319.5
<b>Europe - Africa - Middle East</b>								
Borsa Istanbul	NA	NA	NA	NA	NA	NA	4364	2.63724
Johannesburg Stock Exchange	0	0	77696	5.92636	0	0	423034.56	61.0183

全  
个

声

度

任

陆

流

计

任

护  
除